LATINOS TRADING

BACKTEST REPORT

Backtest #48666 · AVAX/USD · AVAX/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.90%	-1.70	25.0%	-36.32%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The AVAX momentum strategy failed catastrophically, recording a 31.9% drawdown on a mere four trades, which renders the negative Sharpe ratio statistically meaningless. With such a tiny sample size, the 25% win rate offers no reliable signal of future performance and could easily be random noise. The strategy likely overfitted to recent volatility or mistook a sharp correction for a trending opportunity, exposing capital to excessive risk without proper filtering. Before redeploying funds, we must significantly reduce position sizing and add a volatility filter to prevent similar blowups in choppy markets.

ADDITIONAL METRICS

CAGR	-31.90%
Sortino Ratio	-1.01
Turnover	5.94x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$6810.17

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